

<b>Notice of References Cited</b>	Application/Control No. 09/614,427	Applicant(s)/Patent Under Reexamination SCHELLHORN, HENRY	
	Examiner Narayanswamy Subramanian	Art Unit 3624	Page 1 of 1

**U.S. PATENT DOCUMENTS**

*		Document Number Country Code-Number-Kind Code	Date MM-YYYY	Name	Classification
	A	US-			
	B	US-			
	C	US-			
	D	US-			
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	K	US-			
	L	US-			
	M	US-			

**FOREIGN PATENT DOCUMENTS**

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	N	WO 00/21011	04-2000	US	Indymac, Inc	G06F 17/60
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**NON-PATENT DOCUMENTS**

*		Include as applicable: Author, Title Date, Publisher, Edition or Volume, Pertinent Pages)
	U	Glasserman et al "Asmptotically Optimal Importance Sampling and Stratification for pricing Path-Dependent Options" Mathematical Finance, Vol 9, No. 2 (April 1999) pages 117-152
	V	
	W	
	X	

\*A copy of this reference is not being furnished with this Office action. (See MPEP § 707.05(a).)  
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